



Backtest #49341 · LPG · EVO_GG1RSISNIP_v303

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v303 strategy on LPG delivered a 42.1% ROI, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant given only three trades. A single outlier trade disproportionately drives performance metrics, rendering the Sharpe ratio of 1.14 unreliable for live deployment. We must treat these results as a proof of concept rather than a validated edge until trade frequency increases. The immediate next step is stress-testing the logic on a larger historical sample to filter out noise and confirm robustness.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40